

# DAILY MARKET REPORT

Thursday, 03 August 2023



HELLENIC REPUBLIC  
Public Debt Management Agency

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## FOREIGN EXCHANGE

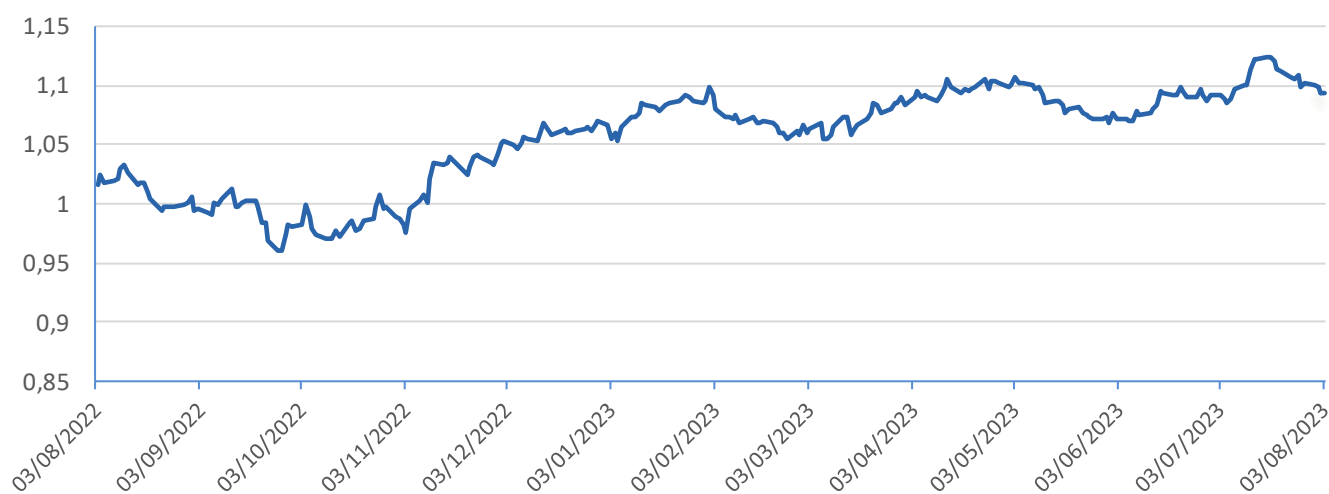
## SPOT RATES (base currency EUR)

| Currency | Last price | 1-day change (%) | 1-month change (%) | Year to date change (%) |
|----------|------------|------------------|--------------------|-------------------------|
| EURUSD   | 1,094      | -0,03            | 0,21               | 2,15                    |
| EURGBP   | 0,862      | -0,14            | -0,14              | 2,73                    |
| EURJPY   | 156,270    | 0,33             | 0,33               | -10,15                  |
| EURCHF   | 0,959      | 0,13             | 0,13               | 3,22                    |
| EURSEK   | 11,726     | -0,00            | -0,00              | -4,83                   |
| EURNOK   | 11,259     | 0,09             | 0,09               | -6,74                   |
| EURDKK   | 7,451      | 0,01             | 0,01               | -0,20                   |

## SPOT RATES (base currency USD)

| Currency | Last price | 1-day change (%) | 1-month change (%) | Year to date change (%) |
|----------|------------|------------------|--------------------|-------------------------|
| GBPUSD   | 1,269      | -0,17            | -0,03              | 5,02                    |
| USDJPY   | 142,905    | 0,29             | 1,24               | -8,25                   |
| USDCHF   | 0,877      | 0,09             | 2,24               | 5,45                    |
| USDSEK   | 10,723     | -0,05            | 1,16               | -2,75                   |
| USDNOK   | 10,296     | 0,07             | 3,89               | -4,78                   |
| USDDKK   | 6,814      | -0,02            | 0,16               | 1,95                    |

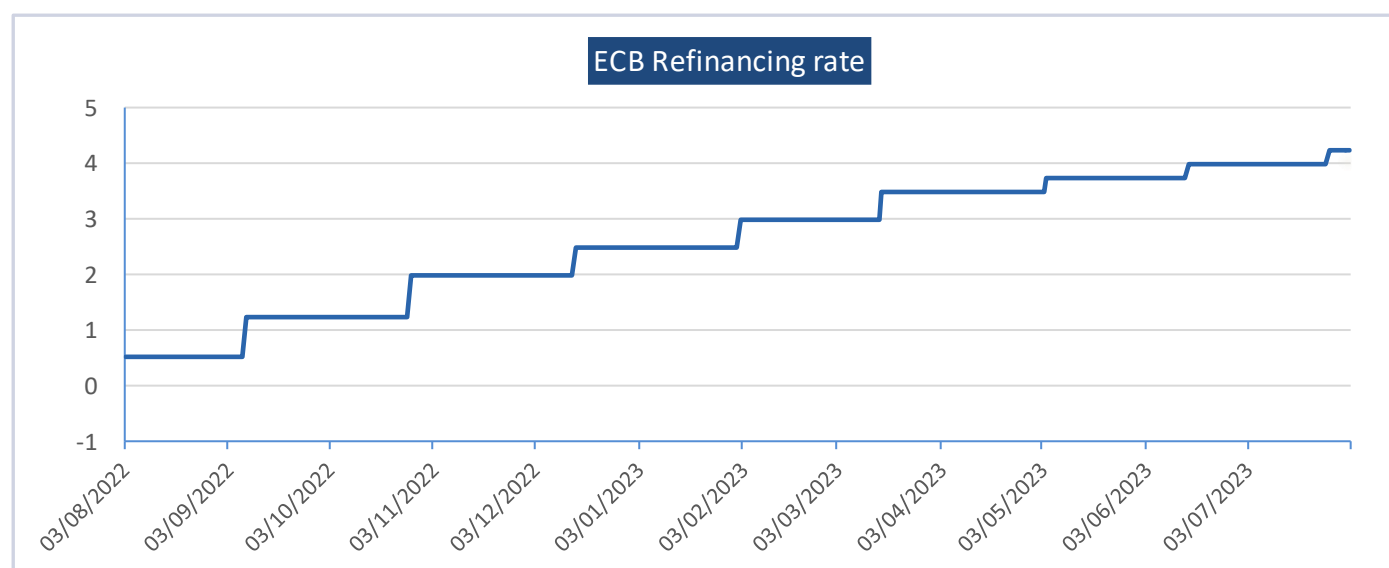
EURUSD spot rate



## MONEY MARKET

## CENTRAL BANKS RATES

|                |                                   | Last price | Last update | Next review |
|----------------|-----------------------------------|------------|-------------|-------------|
| Eurozone       | Refinance Rate                    | 4,250      | 27/07/2023  | 14/09/2023  |
| Eurozone       | Marginal Lend.                    | 4,500      | 27/07/2023  | 14/09/2023  |
| Eurozone       | Deposit Facility                  | 3,750      | 27/07/2023  | 14/09/2023  |
| USA            | Fed Funds Target Rate Upper Bound | 5,500      | 02/08/2023  | 20/09/2023  |
| USA            | Fed Funds Target Rate Lower Bound | 5,250      | 02/08/2023  | 20/09/2023  |
| Japan          | BOJ Policy Rate                   | -0,100     | 28/07/2023  | 22/09/2023  |
| United Kingdom | BOE Official Rate                 | 5,000      | 02/08/2023  | 03/08/2023  |

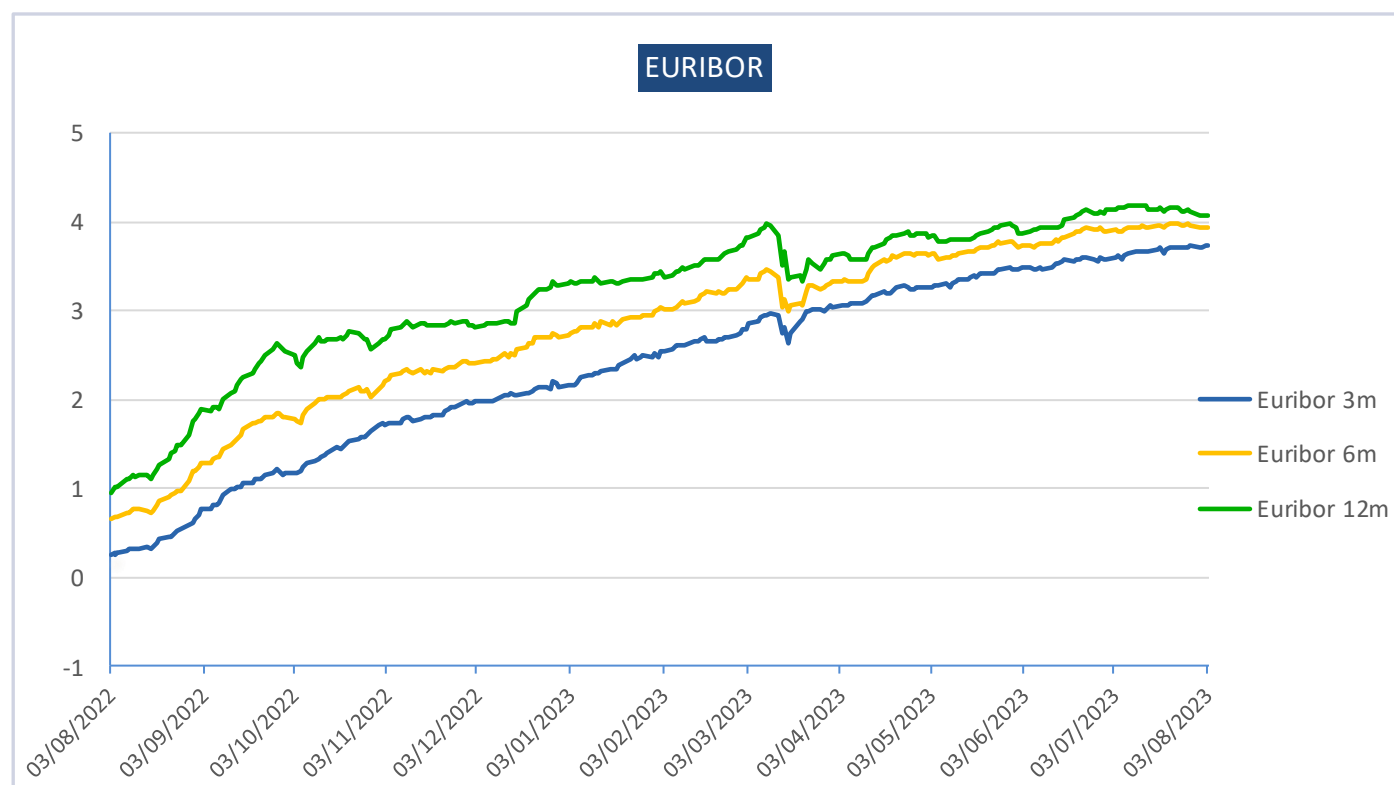


## INTEREST RATE SWAPS

|         | 1 year | 3 year | 5 year | 7 year | 10 year | 15 year | 20 year | 30 year |
|---------|--------|--------|--------|--------|---------|---------|---------|---------|
| EUR IRS | 4,002  | 3,468  | 3,257  | 3,184  | 3,172   | 3,184   | 3,074   | 2,806   |
| USD IRS | 5,358  | 4,418  | 4,067  | 3,937  | 3,864   | 3,847   | 3,794   | 3,578   |
| JPY IRS | 0,064  | 0,283  | 0,445  | 0,625  | 0,845   | 1,121   | 1,315   | 1,405   |
| GBP IRS | 5,775  | 5,290  | 4,863  | 4,584  | 4,376   | 4,246   | 4,158   | 4,009   |


**INTERBANK RATES**

|                    | 1 month | 3 months | 6 months | 12 months |
|--------------------|---------|----------|----------|-----------|
| <b>EURIBOR</b>     | 3,580   | 3,723    | 3,948    | 4,076     |
| <b>SOFR (USD)</b>  | 5,317   | 5,369    | 5,435    | 5,381     |
| <b>SONIA (GBP)</b> | 5,247   | 5,402    | 5,623    | 5,822     |
| <b>SARON (CHF)</b> | 1,687   | 1,720    | 1,520    | 2,030     |
| <b>TORF (JPY)</b>  | -0,053  | -0,053   | -0,039   |           |





## FIXED INCOME

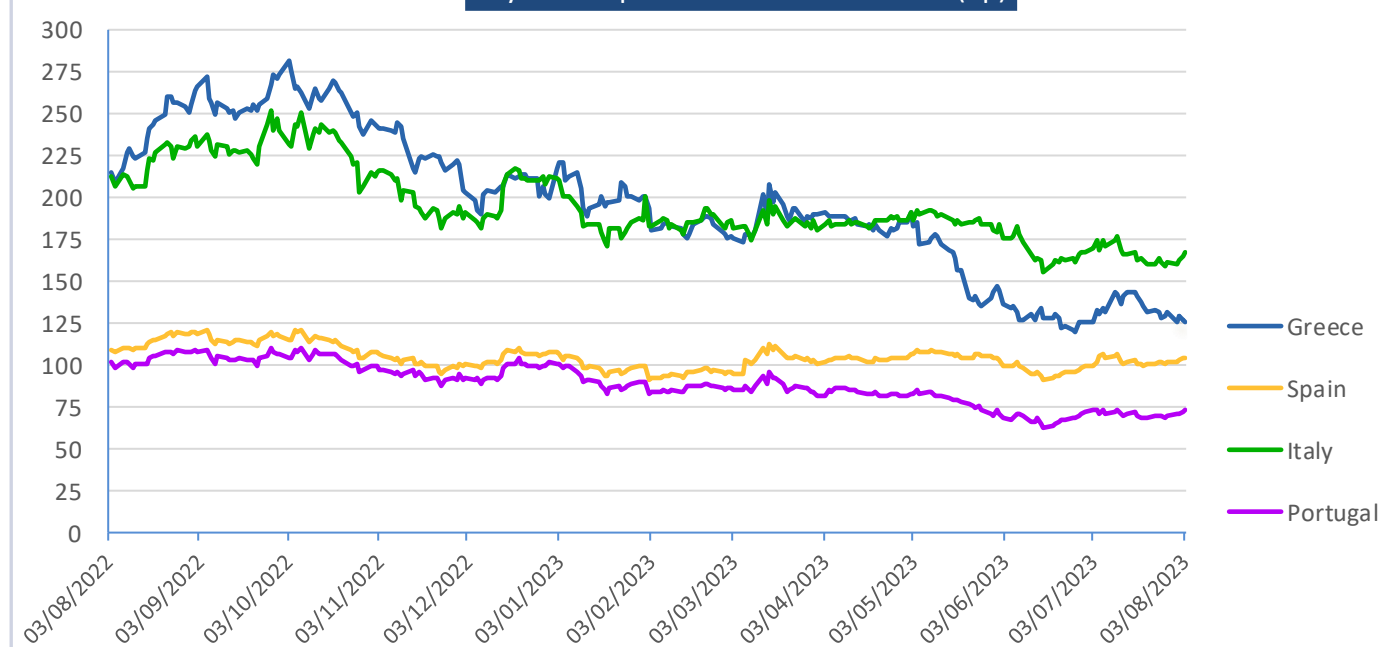
| HELLENIC REPUBLIC BENCHMARKS BONDS |              |        |            |            |           |                         |                           |                                |
|------------------------------------|--------------|--------|------------|------------|-----------|-------------------------|---------------------------|--------------------------------|
| Name                               | ISIN         | Coupon | Maturity   | Last price | Mid Yield | 1-day yield change (bp) | 1-month yield change (bp) | Year to date yield change (bp) |
| GGB 2-year                         | GR0118017657 | 3,375  | 15/02/2025 | 100,072    | 3,316     | 0                       | -6                        | 11                             |
| GGB 3-year                         | GR0114032577 | 0,000  | 12/02/2026 | 91,760     | 3,475     | 4                       | -3                        | 2                              |
| GGB 4-year                         | GR0118020685 | 2,000  | 22/04/2027 | 94,842     | 3,506     | 5                       | -1                        | -30                            |
| GGB 5-year                         | GR0114033583 | 3,875  | 15/06/2028 | 101,397    | 3,555     | 6                       | 1                         | -4                             |
| GGB 6-year                         | GR0124035693 | 3,875  | 12/03/2029 | 101,451    | 3,581     | 5                       | 1                         | -14                            |
| GGB 7-year                         | GR0124036709 | 1,500  | 18/06/2030 | 86,920     | 3,692     | 6                       | 3                         | -34                            |
| GGB 8-year                         | GR0124037715 | 0,750  | 18/06/2031 | 80,256     | 3,688     | 5                       | 4                         | -89                            |
| GGB 9-year                         | GR0124038721 | 1,750  | 18/06/2032 | 85,164     | 3,748     | 4                       | 9                         | -79                            |
| GGB 10-year                        | GR0124039737 | 4,250  | 15/06/2033 | 103,339    | 3,836     | 3                       | 15                        | -73                            |
| GGB 15-year                        | GR0128017747 | 4,375  | 18/07/2038 | 102,570    | 4,141     | 5                       | 30                        | -64                            |
| GGB 20-year                        | GR0138015814 | 4,200  | 30/01/2042 | 99,787     | 4,215     | 0                       | 29                        | 2                              |
| GGB 30-year                        | GR0138017836 | 1,875  | 24/01/2052 | 61,128     | 4,256     | 7                       | 24                        | -21                            |

| HELLENIC REPUBLIC TREASURY BILLS |        |            |            |           |
|----------------------------------|--------|------------|------------|-----------|
| ISIN                             | Series | Maturity   | Last price | Mid Yield |
| GR0000226325                     | 13W    | 03/11/2023 | 99,086     | 3,776     |
| GR0002249184                     | 26W    | 26/01/2024 | 98,164     | 3,915     |
| GR0004132586                     | 52W    | 07/06/2024 | 97,083     | 3,546     |

| GREEK BONDS SPREAD OVER EU COUNTRIES (bp) |        |         |         |
|-------------------------------------------|--------|---------|---------|
|                                           | 5 year | 10 year | 15 year |
| GERMANY                                   | 98     | 126     | 141     |
| SPAIN                                     | 29     | 21      | 19      |
| ITALY                                     | -20    | -42     | -37     |
| PORTUGAL                                  | 55     | 53      | 47      |
| FRANCE                                    | 64     | 72      | 74      |


**BONDS SPREAD OVER GERMAN BUND (bp)**

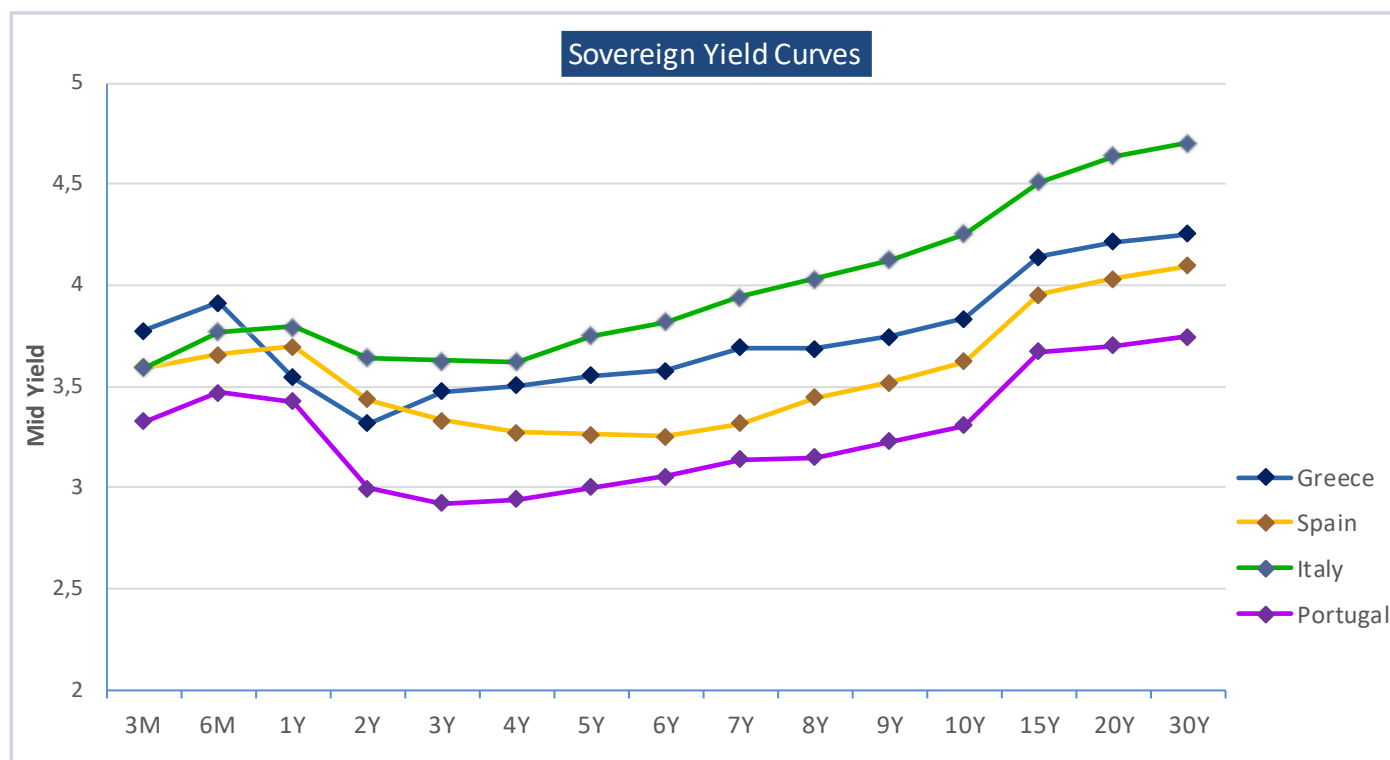
|                 | 5 year | 10 year | 15 year |
|-----------------|--------|---------|---------|
| <b>GREECE</b>   | 98     | 126     | 141     |
| <b>SPAIN</b>    | 69     | 105     | 123     |
| <b>ITALY</b>    | 118    | 168     | 178     |
| <b>PORTUGAL</b> | 43     | 73      | 95      |
| <b>FRANCE</b>   | 34     | 54      | 67      |

**10y-Bond Spread over German Bund (bp)**

**CREDIT RATINGS**

|                 | Standard and Poor's |         | Moody's |         | Fitch  |         | DBRS Morningstar |         | Rating and Investment (R&I) |         |
|-----------------|---------------------|---------|---------|---------|--------|---------|------------------|---------|-----------------------------|---------|
|                 | Rating              | Outlook | Rating  | Outlook | Rating | Outlook | Rating           | Outlook | Rating                      | Outlook |
| <b>GREECE</b>   | BB+                 | POS     | Ba3     | POS     | BB+    | STABLE  | BBH              | STABLE  | BBB-                        | STABLE  |
| <b>SPAIN</b>    | Au                  | STABLE  | Baa1    | STABLE  | A-     | STABLE  | A                | STABLE  | A                           | STABLE  |
| <b>ITALY</b>    | BBBu                | STABLE  | Baa3u   | NEG     | BBB    | STABLE  | BBBH             | STABLE  | BBB+                        | STABLE  |
| <b>PORTUGAL</b> | BBB+u               | STABLE  | Baa2    | POS     | BBB+u  | STABLE  | A                | STABLE  | BBB                         | STABLE  |


**SOVEREIGN YIELD CURVES**

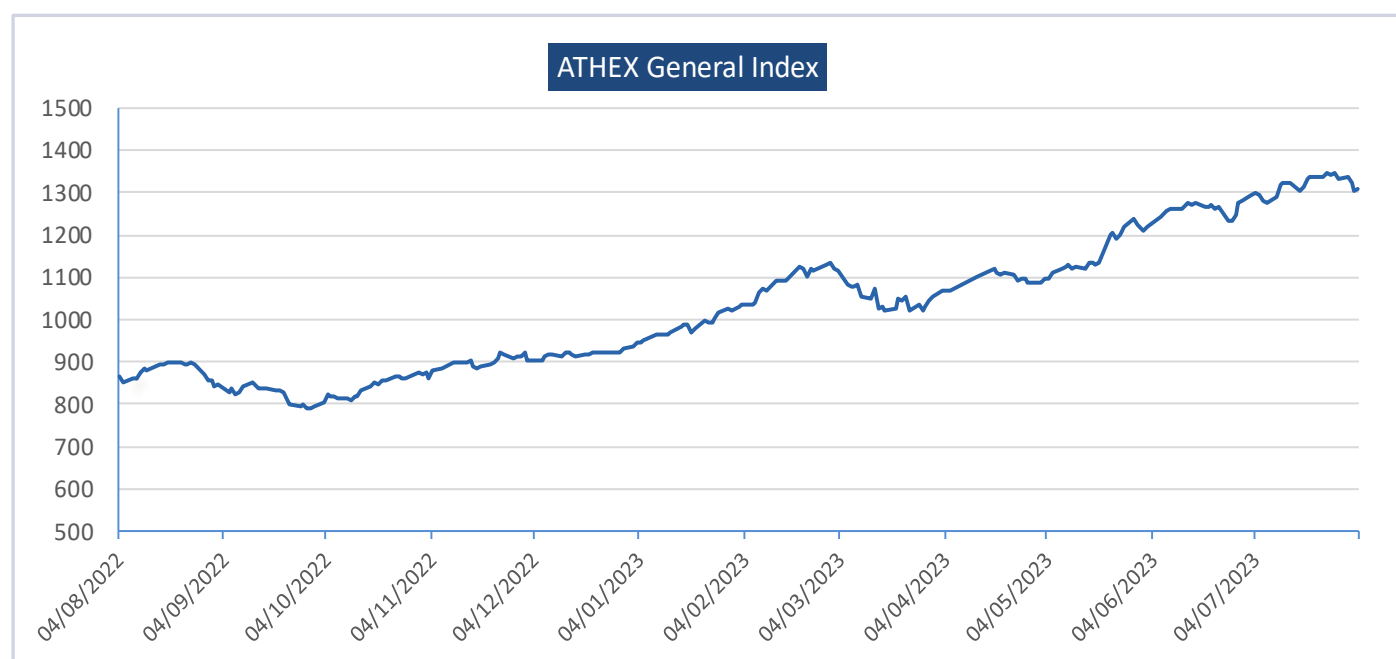
|                 | 3 month | 6 month | 1 year | 5 year | 10 year | 15 year | 20 year | 30 year |
|-----------------|---------|---------|--------|--------|---------|---------|---------|---------|
| <b>GREECE</b>   | 3,776   | 3,915   | 3,546  | 3,555  | 3,836   | 4,141   | 4,215   | 4,256   |
| <b>SPAIN</b>    | 3,591   | 3,658   | 3,697  | 3,263  | 3,623   | 3,952   | 4,035   | 4,096   |
| <b>ITALY</b>    | 3,595   | 3,769   | 3,798  | 3,752  | 4,253   | 4,510   | 4,641   | 4,704   |
| <b>PORTUGAL</b> | 3,328   | 3,472   | 3,428  | 3,003  | 3,306   | 3,671   | 3,703   | 3,748   |


**BOND FUTURES**

| Currency            | Last price | 1-day change (%) | 1-month yield change (%) | Year to date yield change (%) |
|---------------------|------------|------------------|--------------------------|-------------------------------|
| <b>BUND</b>         | 132,090    | -0,27            | -0,96                    | 1,40                          |
| <b>BOBL</b>         | 115,710    | -0,08            | 0,26                     | -1,68                         |
| <b>SCHATZ</b>       | 105,090    | -0,00            | 0,34                     | -1,02                         |
| <b>US LOND BOND</b> | 121,000    | -1,05            | -4,44                    | -4,70                         |
| <b>US 10YR</b>      | 110,406    | -0,35            | -1,37                    | -2,77                         |
| <b>US 5YR</b>       | 106,422    | -0,15            | -0,39                    | -1,85                         |
| <b>US 2YR</b>       | 101,473    | -0,02            | -0,09                    | -1,40                         |

## EQUITIES

| STOCK INDICES                  |    |            |                  |                    |                         |
|--------------------------------|----|------------|------------------|--------------------|-------------------------|
|                                |    | Last price | 1-day change (%) | 1-month change (%) | Year to date change (%) |
| Athens Stock Exchange General  | GR | 1.307,50   | 0,13             | 1,14               | 40,62                   |
| EURO STOXX 50 Price EUR        | EC | 4.287,66   | -1,13            | -2,51              | 13,02                   |
| Deutsche Boerse AG German Stoc | GE | 15.841,57  | -1,11            | -1,11              | 13,78                   |
| FTSE 100 Index                 | GB | 7.438,92   | -1,62            | -1,62              | -0,17                   |
| CAC 40 Index                   | FR | 7.224,31   | -1,21            | -1,21              | 11,59                   |
| IBEX 35 Index                  | SP | 9.248,20   | -0,86            | -0,86              | 12,38                   |
| FTSE MIB Index                 | IT | 28.525,31  | -1,55            | -1,55              | 20,32                   |
| Dow Jones Industrial Average   | US | 35.282,52  | -0,98            | -0,98              | 6,44                    |
| S&P 500 INDEX                  | US | 4.513,39   | -1,38            | -1,38              | 17,55                   |
| NASDAQ Composite Index         | US | 13.973,45  | -2,17            | -2,17              | 33,51                   |
| Nikkei 225                     | JN | 32.159,28  | -1,68            | -1,68              | 23,24                   |

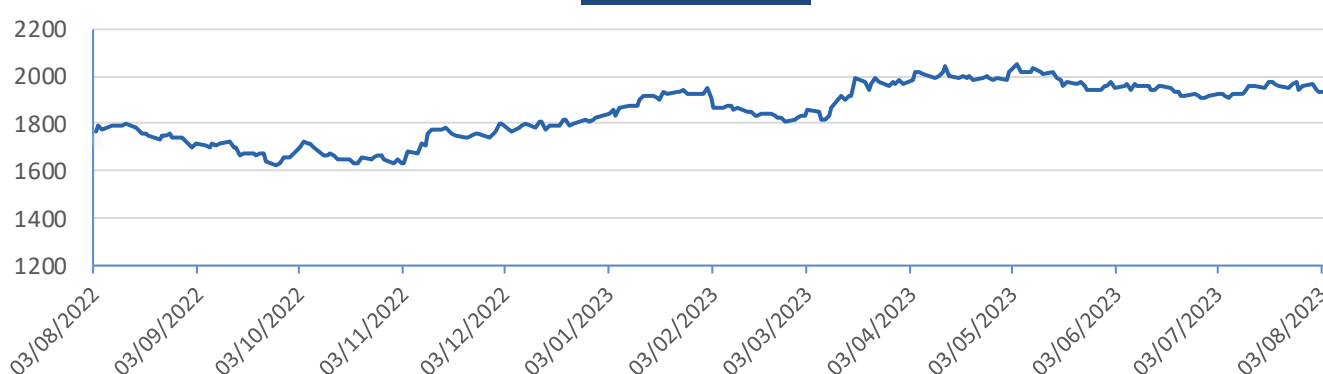


## COMMODITIES AND ENERGY

## PRECIOUS METALS

|                  | Last price | 1-day change (%) | 1-month change (%) | Year to date change (%) |
|------------------|------------|------------------|--------------------|-------------------------|
| <b>Gold</b>      | 1.937,580  | 0,16             | 0,83               | 6,23                    |
| <b>Silver</b>    | 23,590     | -0,54            | 2,92               | -1,52                   |
| <b>Palladium</b> | 1.228,340  | -1,49            | -1,40              | -31,48                  |
| <b>Platinum</b>  | 920,920    | -0,25            | 0,75               | -14,28                  |

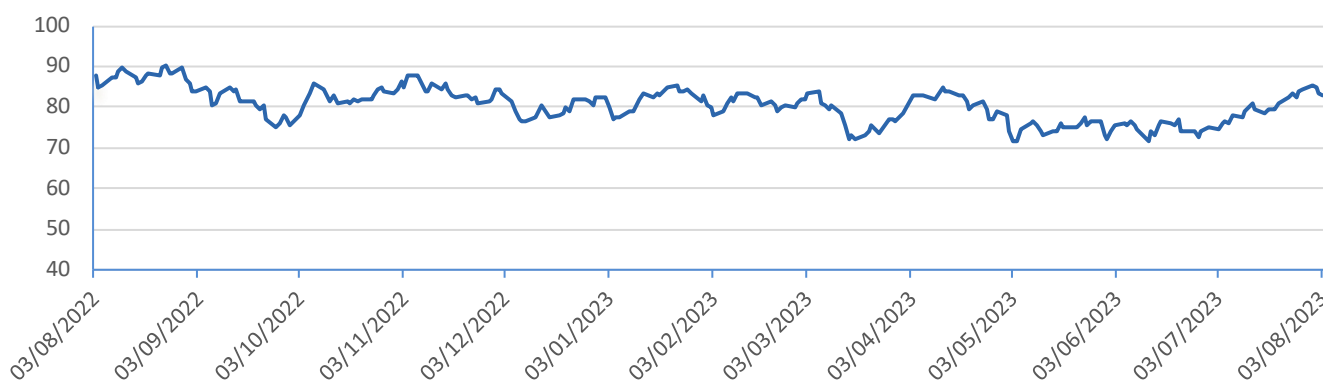
Gold spot (\$/Oz)



## ENERGY

|                        | Last price | 1-day change (%) | 1-month change (%) | Year to date change (%) |
|------------------------|------------|------------------|--------------------|-------------------------|
| <b>Brent Crude Oil</b> | 82,930     | -0,32            | 11,36              | 0,44                    |
| <b>WTI Crude Oil</b>   | 79,290     | -0,25            | 13,42              | 0,56                    |
| <b>Natural Gas</b>     | 2,496      | 0,77             | -7,62              | -39,27                  |

Brent Crude Oil (Future)



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